# UNITED STATES BANKRUPTCY COURT SOUTHERN DISTRICT OF NEW YORK

In re:	Lehman Brothers Holdings Inc.	Case No. <u>08-13555 (JMP)</u>
		Court ID (Court Use Only)

# NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY PURSUANT TO BANKRUPTCY RULE 3001(E)(2)

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

Name of Transferee:	Name of Transferor:
UBS AG, London Branch	Capital Partners Securities Co., Ltd.
	,,
Notices to Transferee should be sent to:	Court Record Address of the Transferor:
UBS AG, London Branch	(Court use only)
1 Finsbury Avenue	
London	
EC2M 2PP	
England	
Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	
Last Four Digits of Acct.#:	Last Four Digits of Acct.#:
Name and Address where transferee payments should be	Name and Current Address of Transferor
sent (if different from above):	Capital Partners Securities Co., Ltd.
	Asahi Building, 6th Floor
	3-12-2, Nihonbashi, Chuo-ku
	Tokyo 103-0027
	Attn: Kunihiko Shimoda
Claim Amount:	
\$806,250 principal amount, corresponding to	Note: This is a partial transfer of claim.
90.909091% of ISIN XS0314747105	See Schedule 1 to annexed Evidence of Transfer.
Court Claim No. (if known):	
62783.81	
Date Claim Filed:	
November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Marie Marie Marazaux Date: 2nd July, 2012

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 & 3571.

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

# AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

# TO: THE DEBTOR AND THE BANKRUPTCY COURT

For value received, the adequacy and sufficiency of which are hereby acknowledged, Capital Partners Securities Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim Numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of June 18, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #19948 in the Proceedings.

Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 29, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Seller: Capital Partners Securities Co., Ltd.

Buyer: UBS AG, London Branch Proof of Claim: 62783.81

ISIN: XS0314747105

Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any objection to the transfer of the Transferred Claims to transferees including the Purchaser; (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller. (k) Seller (or prior seller) has received \$17,020.33 in respect of the Transferred Claim due to a distribution on April 17, 2012 (the "April Distribution"). Other than the April Distribution, no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any prior seller) in respect of the Transferred Claims.

- 3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.
- 4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.
- 5. Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments, distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.
- Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts) are for the account of Purchaser, and at the election of the Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by

Seller: Capital Partners Securities Co., Ltd.

Buyer: UBS AG, London Branch Proof of Claim: 62783.81 ISIN: XS0314747105 Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 2nd day of July, 2012.

CAPITAL PARTNERS SECURITIES CO., LTD.

By: Kunihiko Shimoda

Title: Executive Officer

Address:

Capital Partners Securities Co., Ltd. Asahi Building, 6th Floor 3-12-2, Nihonbashi, Chuo-ku, Tokyo 103-0027 Japan UBS AG, LONDON BRANCH

Sergey-Likhosherstov Director

Director
Traded Products legal

Title:
By: Momas 82

Thomas Shaw
Director
Traded Products Legal

Address:

Name:

UBS AG, LONDON BRANCH 1 Finsbury Avenue London EC2M 2PP England

# Schedule 1

# Transferred Claims

Purchased Claims

highlighted in the copy of the Proof of Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 90.909091% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0314747105) together AUD1,000,000 of AUD1,100,000 or 90.909091% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0314747105 as with interest, fees, expenses and other recoveries due.

# Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Blocking Issuer	Issuer	Guarantor Principal/	Principal/	Coupon	Maturity	Proof of	Accrued
		Number			Notional Amount			Claim	Amount (as
					in AUD (USD			Number of Proof of	of Proof of
					equivalent)				Claim Filing
									Date)
AUD 1,100,000 Fixed Rate Knock-out Redemption Notes due August 24, 2037	XS0314747105	6045591	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD1,000,000 (USD 806,250)	Fixed Rate August 24, Interest 2037	August 24, 2037	62783.81	1

Seller. Capital Partners Securities Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.81 ISIN: XS0314747105

Schedule 2

## United States Bankruptcy Court/Southern District of New York **LEHMAN SECURITIES PROGRAMS** Lehman Brothers Holdings Claims Processing Center PROOF OF CLAIM c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076 Chapter 11 Filed: USBC - Southern District of New York In Re: Lehman Brothers Holdings Inc., Et Al. Lehman Brothers Holdings Inc., et al., Case No. 08-13555 (JMP) 08-13555 (JMP) (Jointly Administered) 0000062783 Debtors. Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on http://www.lehman-docket.com as of July 17, 2009 Name and address of Creditor: (and name and address where notices should be sent if different from Check this box to indicate that this Creditor) Lehman Brothers International (Europe) (in administration) claim amends a previously filed claim. 25 Bank Street London Court Claim Number: E14 5LE (If known) United Kingdom Attn: Steven Anthony Pearson See attached for additional contact information Filed on: Telephone number: see attached Email Address; see attached Name and address where payment should be sent (if different from above) Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars. Telephone number: Email Address: 1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates. (Required) Amount of Claim: \$ see attached Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filling this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates. International Securities Identification Number (ISIN): see attached 3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number; see attached (Required) 4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR (Required) FOR COURT USE ONLY 5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to FILED / RECEIVED disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions. NOV 02 2009 Date. Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if 70/29/09 **EPIQ BANKRUPTCY SOLUTIONS. LLC** Administrator (acting as agent and without personal liability Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571

# ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)

Lehman Brothers International (Europe) (in administration) (including all of its international 1. branches, "LBIE"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "Administrators" and each an "Administrator") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "LPS") omnibus claim (the "LPS Omnibus Claim") against Lehman Brothers Holdings Inc. ("LBHI" and, together with its direct and indirect subsidiaries, the "Lehman Group"), case number 08-13555 (JMP) (the "Bankruptcy Proceeding") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "Bankruptcy Code"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

## I. BACKGROUND

- 2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.
- 3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "Administration Date"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "Filing Date").

## II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "LPS Holdings") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "LPS List"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

## III. RESERVATION OF RIGHTS

- 6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.
- 7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.
- 8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.
- 9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

- 10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.
- 11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the preadministration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.
- 12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.
- 13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.
- 14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.
- 15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

- 16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf if its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.
- 17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.
- 18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.
- By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a iury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.
- 20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.
- 21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

# IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE United Kingdom

Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP
Plumtree Court
London
EC4A 4HT
United Kingdom
Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP 1345 Avenue of the Americas New York, NY 10105 Attn: Titia Holtz Kiah Beverly-Graham

Phone: (212) 903-9000

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Includes Coupon Interest Accrual		Yes						Yes																															Yes							Yes							
Valuation - USD Equivalent	2,000,000	1,158,463	5,000,000	1,898,704	4,746,760	949,352	040,500	8,736,697	848,352	4.599,700	4,599,700	4.599.700	10,000,000	10,000,000	10,000,000	10,000,000	7,183,510	5,643,750	5,643,750	5,643,750	4.598.700	6,450,000	4 599 700	1,898,704	5,843,750	5,643,750	949,352	5,643,750	5,643,750	848,352	1,803,769	4.599,700	5,643,750	5,643,750	1,139,222	0.588.700	4,031,250	5,643,750	1,081,338	5,000,000	5,643,750	854,417	949,352	9,483,521	3,322,732	3,027,650	1,138,222	949,352	1,424,028	1,000,000	948,352	949.352	949,352 5,643,750
FX Rate at 15/09/2008	1.0000	0.0085	0000.	0.0095	0.0085	0.0085	0.000	1.0000	0.0095	0.6571	0.6571	1/69.0	1.0000	1.0000	1.0000	1.0000	90000	0.0083	0.8063	0.8063	0.6571	0.8063	0.6571	0.0095	0.8063	0.8063	9600.0	0.8063	0.8063	0.0095	0.0085	0.0035	0.8063	0.8063	0.0095	0.8063	0.8063	0.6063	0.0085	1,0000	0.8063	0.0085	5800.0	9800'0	5800.0	1.0000	5800.0	5800.0	9800:0	0.000.0	0.0095	0.0095	0.0085
Valuation - Underlying Currency Amount	2,000,000	122.026.867	000,000,000	200,000,000	200,000,000	100,000,000	000,000,000	8,736,697	100,000,000	7.000.000	7,000,000	000,000,7	000'000'04	10,000,000	10,000,000	10,000,000	230,000,000	2,000,000	000'000'1	7,000,000	7,000,000	8,000,000	2000,000,7	200,000,002	7,000,000	7.000,000	000,000,001	0000007	7,000,000	000,000,001	000,000,081	7 000 000 7	7.000,000	7,000,000	120,000,000	2,000,000,7	00000000	7.000,000	113,902,800	000,000,7	2,000,000	80,000,000	100,000,000	1,000,000,000	355,000,000	3,027,650	120.000,000	100.000.000	000,000,000	000,000 001	000'000'001	000'000'001	000,000,001
Currency	QSA	γqſ	nsn nsn	JPY YPY	λdſ		, vo	OSD	λdſ	NZD	OZ E	02N 02N	osn	aso	aso	OSD	<u>₩</u>	Ž :	AUD	AUD		AUD		Ž č	AUD	AUD	λΑć	AGD G	AUD	уqс	γď	red CEN	AUD	AUD	γ٩ς	AUG	AUD	AUD	ya,				γqς		ķģ.		АdГ	yq.	γqς	USU Yar	Yqı	λdr	JPY AUD
			5.000.000	200,000,000	500.000.000	100,000,000	000,000,000	8,727.000	100,000,000	2,000,000	7,000,000	2,000,000,7	10,000,000	10,000,000	10,000,000	10,000,000	230,000,000	200,000,000	2,000,000	2,000,000	7,000,000	8,000,000	7,000,000	200,000,000	7,000,000	2,000,000	100,000,000	7,000,000	2,000,000	100,000,000	190,000,000	200,000,000	000'000'2	7,000,000	120,000,000	7,000,000	5,000,000	2,000,000	100,000,000	2,000,000	2 000 000	80,000,000	100,000,000	1 000 000 000	350,000,000	3.000.000	120,000,000	100:000:000	150,000,000	1,000,000	100,000,000	100,000,000	100,000,000
ttory Account Number Instrument type	16 ZCB	97816 Floating	97816 ZCB	97816 Floating	97816 ZCB	97816 Ficating	97816 Floating	97816 Fixed	97816 Floating	97816 2CB	97816 ZCB	97816 ZCB	97816 Floating	97816 Floating	97818 Floating	87816 Floating	97816 Floating	97816 Floating	97816 708	97816 ZCB	97816 ZCB	97816 ZCB	97816 ZCB	97816 203	97816 ZCB	97816 208	97816 Floating	97816 ZCB	97816 Fixed	97816 Floating	97818 Floating	97816 Floating	97816 Fixed	97816 Fixed	97816 Floating	97816 ZCB	97816 Fixed	97816 Fixed	97816 Fixed	97816 Floating	9/01b rioaung	97816 Floating	97816 Fixed	87816 ZCB	97816 Floating	97816 Floation	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97816 Floating	97816 Floating	97816 Fkoaúng 97816 Fkoaúng
Deposit Blocking Reference N	92	6045829	6045825	6045628	6045822	6045823	6045817	6045824	6045818	6045816	6045812	6045809	6045813	6045815	6045811	6045810	6045804	6045802	6045803	6045807	6045801	8045808	6045805	6042798	9625239	6045797	6045800	6045790	50052794	6045795	6045793	6045791	6045784	6045782	6045787	6045785	6045783	6045779	6045780	6045781	6045/73	6045772	6045771	6045774	6045775	6045777	6045766	6045767	6045769	6045768	6045762	6045761	6045763
International Securities Identification Number (ISIN)	XS0384072103	XS0379987372	XS0379485864	XS03/5559/53	XS0373182566	XS0369334700	XS0368926092	XX0368739495 XX0368658444	XS0368576848	XS0368098090	XS0367930582	XS0367648721	XS0367648648	XS0367280277	XS0367279931	XS0367279774	XS0366374634	XS0366374394	XS0366126224	XS0365916179	XS0365916096	XS0365915874	XS0365872968	XS0365870830	XS0364895887	XS0364885614	XS0364649250	XS0364263227	XS0364018340	XS0362680778	XS0362561398	XS0362376435	XS0361107674	XS0360870306	XS0360775141	XS0360377765	XS0359858759	XS0358279998	XS0358426244	XS0358125630	XS0358118189	XS0357773000	XS0354911710	XS0354608290	XS0354483140	XS0354482928	XS0353875106	XS0353488780	XS0353348823	XSD352912371	XS0352601610	XS0352601024	XS0351983779 XS0351859094

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Identification Number (ISIN)	Blocking Reference	Number ' instrument type	POSITION	Currency	Currency Amount	2002/20/GI	Equivalent	Interest Accrual
XS0351650964	0 9	97816 Floating	400,000,000 JPY		400,000,000	0.0095	3,797,408	
XS0351627806 XS0351350103	6045/58	97816 Fixed			000'000'7	0.8063	5.643.750	
XS0350893804	6045755	97816 Floating	7,000,000 AUD		000'000'2	0.8063	5,643,750	
XS0350117064	6045758	97816 Floating			2,000,000	0.6571	4,599,700	
XSD350116926	6045753	97816 ZCB	7,000,000 AUD		7,000,000	0.8063	5,643,750	
XS0349/5/358 XS034643615	5045/52	97010 Frosting			400,000,000	0.0085	3 797 408	
XS0349153931	6045754	97816 Fixed			000'000'2	0.8063	5,643,750	
XS0348936161	6045749	97816 Floating			20,000,000	0.0095		
XS0347694787	6049032	97816 Fixed			10,055,278	1.0000		Yes
XS0346508616	6045750	97816 Floating			270,000,000	0.0095		
XSD346124984	6045748	97816 Floating		0.1	7.000,000	0,8063		
XSD346124638	6045747	97816 Fixed		~	300,000,7	0.8063		
XS0346123408	6045/48	9/815 rood	7 000,000,7		2 000 000	0.8063		
X50345013170	000000	0.2856			7 000 000 7	0.8063		
X00040014792	8045743	0.5821 0.016 0.0281 0.0281			5 000 000	0.8063		
XS0344899710	6045745	97816.ZCB	\$,000,000 AUD		5.000,000	0.8083		
XS0344830608	8045742	97816 Floating			100,333,333	5800.0		Yes
XS0344549141	6045744	97818 Floating			8,914,111	0.8063		Yes
XS0344142202	8045734	97816 Floating			100,000,000	0.0095		
XS0344101943	6045735	97816 Fixed			7,000,000	0.6571		
XS0344101273	6045736	97818 Floating	7,000,000 AUD		7.000.000	0.8063		
XS0344086532	6045738	97816 ZCB			2,000,000	1,0000		
XS0343798400	6045737	97816 ZCB	7,000,000 AUI		2.000,000	0.8063		
X\$0343642905	6045739	97816 Floating	OZN 000'000'Z		2,000,000	0.6571		2
XS0343584602	6045733	97816 Feating	Yet   000,000,000		277,777,700	5800.0	750,101,4	<u> </u>
XS0343217104	5045/32	praisor area	74. 000.000.00e		277,777,700	5800.0		<u> </u>
XS0343216809	6045730	SZOTO FROMING	7.00 000 3.1.1		7.000.000	0.8063		
XSD342989398	6045728	97816 Fixed			000'000'2	0.6571		
XS0342945002	6045731	97816 Floating			18,000,000	1.0000	_	
XS0342120820	6045726	97816 2CB	8,000,000 AUD		8,000,000	0.8063		
XS0341223427	6045723	97816 ZCB		0	8,000,000	0.8063	6,450,000	
XS0341168069	6045725	97816 Fixed			2,000,000	0,8063		
XS0341159589	6045/27	System of the sy	3,000,000 Z		2,000,000	0.8063		
X50540647840	6045727	0707 B 1000			7 000 000	0.8063		
XS0340462042	6045721	97816 Floating			80.000,000	90000		
XS0339561002	8045715	97816 ZCB	7.500.000 AUD	0	7,500,000	0.8063		
XS0338559527	6045722	97816 ZCB			7,000,000	0.6571		
XS0336558560	6045718	97816 Floating	7,000,000 AUD	0	7,000,000	0.8063		
XS0339480773	6045716	97816 Floating	74C 000.000.00 F		000,000,5	0.0000		
XS0339222050	5045720	grand areas	7 000 000 7		2,000,000	0.8063		
XS0338840386	6045712	97816/ZCB	7.000.000 JUA 000.000		000'000'2	0.8063	5,643,750	
XS0338576116	6045713	97816 ZCB		0	14,000,000	0.6571		
XS0338675902	6045709	97818 ZCB			7,000,000	0.8063		
XS0338675811	6045711	97816 ZCB	14.000,000 AUD		14,000,000	0.8083		
XS0338675571	6045710	97816 Floating	190,000,000		190,000,000	0.0095		;
XS0338657165	6045706	97816 Floating	40.900,000 USD	۰	40,047,222	1.0000	40,047,222	S - Les
XS0338657082	6045705	97816 Floating		c	30.035 417	1,000		, es
X3033865860 X80338658787	6043704	97816 Fnatio			40.047.222	1,0000		S X
A30338838787	6045702	97816 Floating			000'000'801	0.0095		×9×
XS0338084378	6045700	97816 Floating		0	7,000,000	0.8063	<b></b>	
XS0337877582	8045698	97816 Floating			9,342,667	0.8063		Yes
XS0337413917	6042699	97816 Floating	7,000,000 AUD	۵ ۵	9,312,139	0.8063	7,507,912	, Yes
XS0336930440	6045695	9/816 Floating			20,697,500	0.8063	16.687.359	Xes X
XS0336617203	6045701	97815 Fixed			2,000,000	0.8063		
XS0336414866	6045694	97816 Floating		0	8,486,750	0.8063		Yes
XS0336249569	6045697	97816 Floating		0 1	8.473.333	0.8063	278,180,1	, 465 , 465
XS0335972070	6045690	9/876 Floating	7,000,000		500 000 C	0.8063		9
XS0335623731	505208	Dexis 0.000	7,000,000 AUD		000'000'2	0.8063	5,643,750	
XS0335621875	6045693	97816 Floating			100,933,333	0.0095		Yes
X\$0335345665	6045685	97818 Floating	7.000.000 AUI	6	2,699,667	0,8063		Yes
XS0335344932	100700		1 000 000 1	-	0.505.023	00000		× ×
	2000	8/010 Floating	7,000,000 AUD		000000	0.8003	1,130,001,1	166

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International Securities Identification Number (ISIN)	Rincking Reference	Number Instrument type	Position	Currency Amount	15/09/2008	Equivalent	Interest Accrual
XS0335143524	6045682		4ND	000'000'4	0.8063	5,643,750	·
XS0335143441	6045683	97816 ZCB	7,000,000   AUD	7,000,000	0.8063	5,643,750	
XS0335143284 XS0334704524	6045688	97818 208 97818 708		000'000'2	0.8063	5,643,750	
XS0334450912	6045875	97818 ZCB	_	7,000,000	0,8063	5,643,750	•
XS0334450599	6045674	97816 Fixed		7,000,000	0,8063	5,643,750	
XS0334450326	6045676	97816 Fixed	7,000,000 AUD	000,000,7	0.8063	5,643,750	, ,
XS0334224317 XS0334172094	6045680	97816 Fixed		17.060.214	0.8063	13,754,798	Yes
XS0334171872	6045678	97816 Fixed		33,116,886	0.8063	26.700.489	Yes
XS0334171799	6045679	97816 Fixed		17,060,214	0.8063	13,754,798	Yes
XS0334090445	6045672	97816 ZCB		7.000.000	0.8063	5,643,750	•
XS033969706	6045671	97816 Floating	74C 000,000,021	7 200 000	0.0095	227.861.1	
XS0333831187	6045670	97816 Floating	YAU, 000,000, 15	000,000,018	0.0095	4,841,686	
X50333106259	6045867	97816 Floating	340,000,000	340,000,000	0.0095	3,227,797	•
XS0332764785	6045673	97816 ZC8	7.000,000 AUD	2,000,000	0.8063		•
XS0332136463	6045668	97816 Floating		7.000,000	0.8063		•
XS0332108413	6045654	97816 ZCB		7.000,000	0.8063		•
XS0331880566	6045658	97816 ZCB	7.000,000 AUD	922 228 101	0.9063		,
XS0331653823	6042660	9/810 Fibering 57816 Bhering		2000,000	0.6571	4,599,700	3
XS0331505122	1000000	97516 Ebalin		2000,000,7	0.6571		•
XS0331472281	6045662	97816 Floating		1,007,500	0.8063		Yes
XS0331048123	6045665	97816 2CB		4,000,000	0.8063		•
XS0331048040	6045654	97816-ZCB		7,000,000	0.8063		•
XS0331045020	6045655	97816 ZCB	7.000,000 AUD	000,000,7	0.8063	5,643,750	
XS0331044999	6045653	97816 ZCB		000.000.8	0.8063		•
XS0331037605	6045658	97816 Floating		7.000,000	0,8063		•
XS0330867762	6045652	97818 ZCB	7,500,000 AUD	2,000,000	0,8063	5,643,750	•
XS0330724229	6045651	97816 Floating		7 000 000	0.0083		•
XS0330204149 XS0330878770	6045647	97316 Floating	YAL 000,000,000	300,000,000	0.0095		•
XS0329878267	6045650	97815 Floating		250,000,000	0.0095		•
XS0329877889	6045649	97816 Fixed		10,061,467	1.0000	10,081,467	Yes
XS0329429541	6045643	97816 Floating	7.000.000 AUD	2 2000	0.8063		•
XS0329337421	6045645	9/819 Floating 02816 708	-	2,000,000	0.8063		•
XS0329337264 XS0329067531	6045644	97816 Floating		240.000,000	0.0095	2,278,445	•
XS032886561	6045642	97816 ZCB		7,000,000	0.8063		•
XS0328666119	6045637	97816 Floating		240,000,000	\$800.0		•
X\$0328587166	6045639	97816 Floating		7,000,000	0.8063	5,643,750	
XS0328210652	6045638	67816 Floating	G144 000 000 5	200,000,7	0.8063		•
XS0327847470 XS0327713350	6045632	97816 Floating	300,000,000 300,000,000	300,000,000	0.0085		•
XS0327465356	6045633	97816 ZCB		7,000,000	0.8063	5,643,750	•
XS0327291349	6045631	97816 ZCB		7,000,000	0.8063		•
XS0327275656	6045634	97816 ZCB	7,000,000 AUD	7,000,000	0.8063		
XS0327275227	6045635	9/816 CCB		370,000,000	\$600.0		
XS0326823324	6045626	97816 Floating		300,000,000	0.0095		•
XS0328486734	6045627	97816 ZCB		2,000,000	0.8063		
XS0325959285	6045629	97816 Floating		2,000,000	0.0095	5.643.750	50
XS0324884185	6045628	97818 ZCB	7.000,000 AUD	2 000 000 7			•
XS0324883963 XS0324683607	6045630	97816 2CB		3,000,000			•
XS0324462133	6045619	97816 ZCB		7,000,000			•
XS0324461911	6045618	97816 ZCB		000.000,7			
XS0324342582	6045620	97818 Floating	386,000,000 388	417,472,222		3.863,281	se -
XS0324187839	6045623	97816 Floating	7 200 000 410	7.000.000	0.8063		
XS0323635473	6045622	97816 ZCB		7,000,000	0.8063		
XS0323634823	6045621	97816 ZCB		14,000,000	0.8063	-	•
XS0322468777	6045612	97816 ZCB		2,000,000	0.8063		,
XS0322467969	8045613	97816 ZCB	7.000.000 AUD	7,000,000	0.8063	5,643,750	•
XS0322030940	5045617	9/8/16/2/CB		2,000,000	0.8063		
ASU32179684U XS0321794280	6045611	97816 208		2,000,000			•
XS0321396987	6045614	97816 Enating	79C 000,000 1	120,000,000		1,139,222	

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Interest Accrual								Yes		Yes	Yes						***************************************			Yes		Yes			Yes				Yes			Yes	2	ě		Yes		Yes								Yes								
Equivalent	2.848,056	5,643,750	1,518,963	5,643,750	5,643,750	2.848,056	4 390.000	6,745,081	1.898,704	4,752,035	953,782	848,352 808,350	5 643 750	2.088,575	948,352	9,493,521	886.875	3,040,000	4,500,000	962,010	3,390,000	1,460,815	5,643,750	5,643,750	493,498	5,643,750	948,352	949.352	4,324,446	1,180,000	2,570,000	2,967,675	949,352	1,740,000	5,643,750	1,246,070	9,493,521	1,950,127	474.676	5,643,750	5,643,750	9,493,521	4,746,760	5,643,750	474,676	357,200,000	5,643,750	6,450,000	5,643,750	5,643,750	4,746,760	5.643.750	5,643,750	1,898,704
	2 2	2 5	- 8		2	2 5	2 8		20	33	82	2 2	2 22	: 1/2	58	98	53	3 8	8	56	8 8		93	23	3 8	63	S 8	3 %	- 58	8 8	3 8	98	282	 8 8	63	9 8	98	8	8 8	63	63	8	8	8 8	3 %	8	£ £	93	E 63	83.	195	8 8	63	592
15/09/2008	0.0085	0.8063	0.0095	0.8063	0.8063	0.0095	1 0000	0,0095	0.0095	0,0085	0.0095	0.0095	0.80	0.0085	0.00	00.0	0.8063	1,000	1.0000	0.0095	1.0000	00.0	0.8063	0.80	5800.0	0.8063	0.0095	0.0095	0.0095	1.0000	90.1	0.0095	0.0095	1,000	0.80	0.00	00.0	00.0	0.00	0.8063	0.80	0.0095	0.0095	0.8063	5800.0	1.00	0.8063	0.80	0,8063	0.8063	90000	0.0086	0.80	0.0095
Currency Amount	300,000,000	2 000 000 7	160,000,000	7,000,000	000'000'2	300,000,000	4 390 000	710,493,056	200,000,000	900,555,556	100,485,667	100,000,000	7,000,000	220,000,000	100,000,000	1,000,000,000	1,100,000	3.040.000	4.500,000	101,333,333	9.590,000	153.875,000	2,000,000	7.000,000	51,982,600	7.000,000	100,000,000	100,000,000	455,515,556	1,180,000	2.570.000	312,600,000	100,000,000	1.740.000	7,000,000	131,254,834	1,000,000,000	205,416,667	000'000'081	7,000,000	7,000,000	1,000,000,000	500,000,000	7,000,000	80,000,000	357,200,000	202,625,000	8,000,000	7,000,000	7.000.000	500,000,000	2 000 000	2000:000	200,000,000
Currency				۵	۵			) ~				_ (	2 6	٠.			٥	o a	۵	<b>3</b> -1		o >-	۵	Ο :	- >-	۵	> 9	÷ >		Θ.	2 6	) <sub>&gt;</sub>	<b>&gt;</b> :	≻ G	. 0	> 9	~ د	<b>&gt;</b> -	<b>&gt;</b> >	9	۵ ۶	- >-	<b>&gt;</b> !	2 9	€ ≻	g:	÷ ₽	Q	Q 4	2 0	<b>&gt;</b> :	<u>-</u> ⊑	2 2	<u> -</u> 9
	000	200	) Al 000											74,000	79L 000	900 JPY	900 AU	000	000 US		000,				800 74 74			000 VPL 000			OO SU OOO				000 AUD		200 YPL 000	000 JPY	000	000 AUD	000 AU	000	'dr 000'	000 AU	900	OS0 000	2000 AUE	.000 AU	7,000,000 AUD	900	7AC 000	000	000 AUD	YAL 000.
Position	200,000,000	7,000,	160,000,	7,000,	7.000,000	300,000	3,5/0,	710,000	200,000	200,000	100.000	100,000,000	1,000,000	220,000,000	100,000	1,000,000	1,100	3 040 000	4,500,000	100,000,000	3,590,000	150,000,000	7,000,000	000'2	51,000,000	2,000	100,000	100,000,000	452,000,000	1,180,000	7,000,000	300,000,000	100,000	300,000,000	2,000	130,000,000	1,000,000	200,000	180,000	7,000,000	7,000	1.000.000	200,002	7.000	20,00	320,000	200.000	8.000	7,000	200.7	200'005	200,000	7,00,7	200,000,000
Instrument type	97816 Floating	ACB ACB	Floating	208	208	97816 Floating	Floating	Floating	Floating	Fioating	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97616 Floating	Floating	97816 ZCB 07816 Ebailto	97816 ZCB	97816 Floating	97816 Floating	97816 Floating	87816 Floating	97816 ZCB	97816 Floating	97816 Floating	97816 Floating	97816 Floating 97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97816 Floating	97616 Floating	97816 Floating	37816 ZCB	97816 Floating	97816 Fixed	97816 Floating	97816 Floating	97816 ZCB	3 ZC8	97816 Floating	97816 Floating	5 ZCB	Floating	5 Floating	Floating	8028	97816 ZCB	97816 2CB	Figating	5 Floating	97816 ZCB	97816 Floating
Depository Account Number	97816	9/816	97816	97816	97816 ZCB	97816	97816	87816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97876	37878	97816	97816	97816	97816	1826	97876	97816	97816	97816	97816	97814	97818	9781	97810	1878	9781	97810	1828	1925	9781	1828	97816	97878	97816	97816	r878	1878	18/8	97816	97816	1976	1876
Blocking Reference	6045607	6045608	8045604	6045605	6045600	6045603	6045606	60455801	8045594	8045596	6045597	8045598	6045563	6045582	8045588	6045590	6045591	6045589	6045586	6045587	6045585	6045580	8045578	6045577	8045578	6045573	6045574	6045570	6045568	6045575	6045576	6045562	8045566	6045560	6045564	6045567	6045557	6045554	6045559	6045553	8045550	6045549	6045547	6045551	6045547	6045543	6045544	6045545	6045538	6045540	6045536	6045537	6045529	6045532
International Securities Identification Number (ISIN)	80912	45028	\$3990	32732	32575	59039	59702	38056	38830	81081	43586	53925	53255	26/33	19134	56039	47105	78310	82814	64459	37184	36720	23272	28609	57432	40582	64543	01652	63021	85062	183950	65319	27436	186731	02283	103830	083491	108481	127150	173019	364184	362998	31700	178825	821755	364535	118632	148296	361098	368511	320218	201988	108840	XS0297458868
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Mumber (1514)   Biocking Reference   Number (2514)   Mumber	Intere		Yes	,			_	Yes				\$ <del>\</del>	-		168		20 C			, A		•		Yes	-	,			·							1 Yes		Yes		4	
	Equivalent	1,675,455	874.273	5,643,750	948,352	1,170,614	492,816	4,795,217	948,352	854,417	474,676	3,214,03	3,000,000	3,892,34	14,18	CC 364	26,130	50,034	5,483,32	1 004 37	1,898,70	949,35	962.72	475,48	4,031,25	23,403,60	4,031,25	4,031,25	67,160,4	10,000,00	00 000 01	10,000,00	3,000,00	13,474,80	553,43	959,24	4,538,88	1,046,50	8,400.00	6,042.38	4 746 76
	15/09/2008	0.0085	0.0095	0.8063	0.0095	9800'0	0.0085	9800'0	260070	9800'0	0.0095	0.0085	1.0000	0.0095	0.0095	0.0085	0.0095	1,4164	0.8063	0.0085	0.0095	0.0095	0.0085	0.0095	0,8063	1.4184	0.8063	0.8063	0.8063	0000.1	3 0000	0000	1.0000	1.4184	1,0000	0.0095	1,4184	1,0000	1.0000	1,4184	20000
Manufact (SIM)   Blooking Reference	Currency Amount	176,484,028	102,625,000	7.000,000	100,000,000	123,306,667	51.811,111	505,104,167	100.000.000	000'000'08	20.000.000	338,550,000	3,000,000	410,000,000	102,855,556	000,000,000	56,700,000	300,000	7,000,000,7	105 705 833	200.000.000	100,000,000	101,408,333	50,085,556	2.000,000	18,500,000	9,000,000	5.000,000	000,000,8	1000,000,000	000 000 01	10.000.000	3,000,000	000'005'8	553,433	101,041,667	3,200,000	1,046,500	8,400,000	4,260,000	500 000 000
Mumber   Instrument type   Position   Posi		ýdr	JPY	AUD	γďί	γPγ	γqς	Yqu	Yqu	Yqt	уРY	уРÝ	oso	Ϋ́	γďς	Adr	γطر د ر	EUR	٠ ا	Ž	, di	Дdг	γdς																		
Number (SIN)   Biocking Reference   Number (CONTR)   CONTROL   Number (CONTR)   CONTROL   CONT	Position	173,000,000		7,000,000	100,000,000	120,000,000	20'000'000	200,000,000	100,000,000	000'000'06	20,000,000	300,000,000	3,000,000	410,000,000	100,000,001	100,000,000	\$0,000,000	300.000	1,000,000,000	000,000,000	200,000,000	100,000,000	100,000,000	20,000,03	5,000,000	16,500,000	2,000,000	5.000.000	5,000,000	10,000,000	000,000,000,1	10,000,000	3.000.000	9,500,000	550,000	100,000,000	3,200,000	1,000,000	8,400,000	4,260,000	000 000 000
Munipar (ISIN)   Bicoking Reference   Uspository   Uspo		97816 Floating	97818 Floating	97816 ZCB	97818 Floating	97816 Floating	97818 Floating	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97816 Floating	20202020	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816,ZCB	97816 ZCB	97816 ZCB	97816 ZCB	97816 Floating	97816 Floating	9/8/5 Fixed	97816 Floating	07816 Floating	97816 ZCB	97816 Fixed	97816 Floating	97816 ZCB	97816 Fixed	97816 Fixed	97816 2CB						
tion Number (ISIN)  Hooking Reference  Blocking Reference  Blockin		Q		2	4	80.	9.	- 50	Ε.		-	0.	191	-		2	2	0	22	9 1	2.6		96	35	96	31	000		02.	26	66	50.0	1 4	9 9	06	- 6	95	03	98	30	
altion Number (ISIN)  22  22  23  24  44  44  44  44  44  44	Blocking Reference	604553	604553	604552	604552	604552	604552	604552	604552	604552	604551	604552	604551	604551	60455:	60455	60455	60455	60455	6509	60455	60455[	604550	604551	60454	60490	604551	60455i	60455	60455	60454	60455	#0#0#	60454	60454	60454	60454	60454	60454	60480	
	Identification Number (ISIN)	XS0295861107	XS0295002231	XS0294244032	KS0283140553	XS0292221776	X\$0291873122	74	47		XS0286637144	XS0280508952	XS0279730435	XS0279378532	XS0278290589	72	XS0272915389	8	25	92		3 6	9	XS0266551299	000	XS0263871674	XS0262585374	XS0261613474	XS0260439210	XS0258128247	137	182		200		2 8	282	56	.28	.37	

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